

Inventor(s): Mike BURNS
DOCKET NO.: 024051-0150



FIGURE 1

Title: ELECTRONIC SPREAD
TRADING TOOL
Inventor(s): Mike BURNS
DOCKET NO.: 024051-0150

201				202			
203 <input checked="" type="checkbox"/> TTSIM FGBM				204 <input type="checkbox"/> TTSIM FGBL			
213 Settlement: 9224				214 Settlement: 9867			
Ratio: 5		Multiplier: 1		Ratio: -3		Multiplier: 1	
205		207		206		208	
Chng: -3		Close:		Chng: -5		Close:	
209		211		210		212	

FIGURE 2

09880078 061401
T04T90" 04088860

Title: ELECTRONIC SPREAD
TRADING TOOL

Inventor(s): Mike BURNS
DOCKET NO.: 024051-0150

301

310 320

331 Spread Price Points: 333

Buy: Sell:

Buy: Sell:

332 334 335

330

Price Points On:

☒ Best Bid/Offer

☐ Best Working

☐ Manual

☒ Autoload ☐ Divisor

Current: 350

Change:

FIGURE 3

09880078 064401

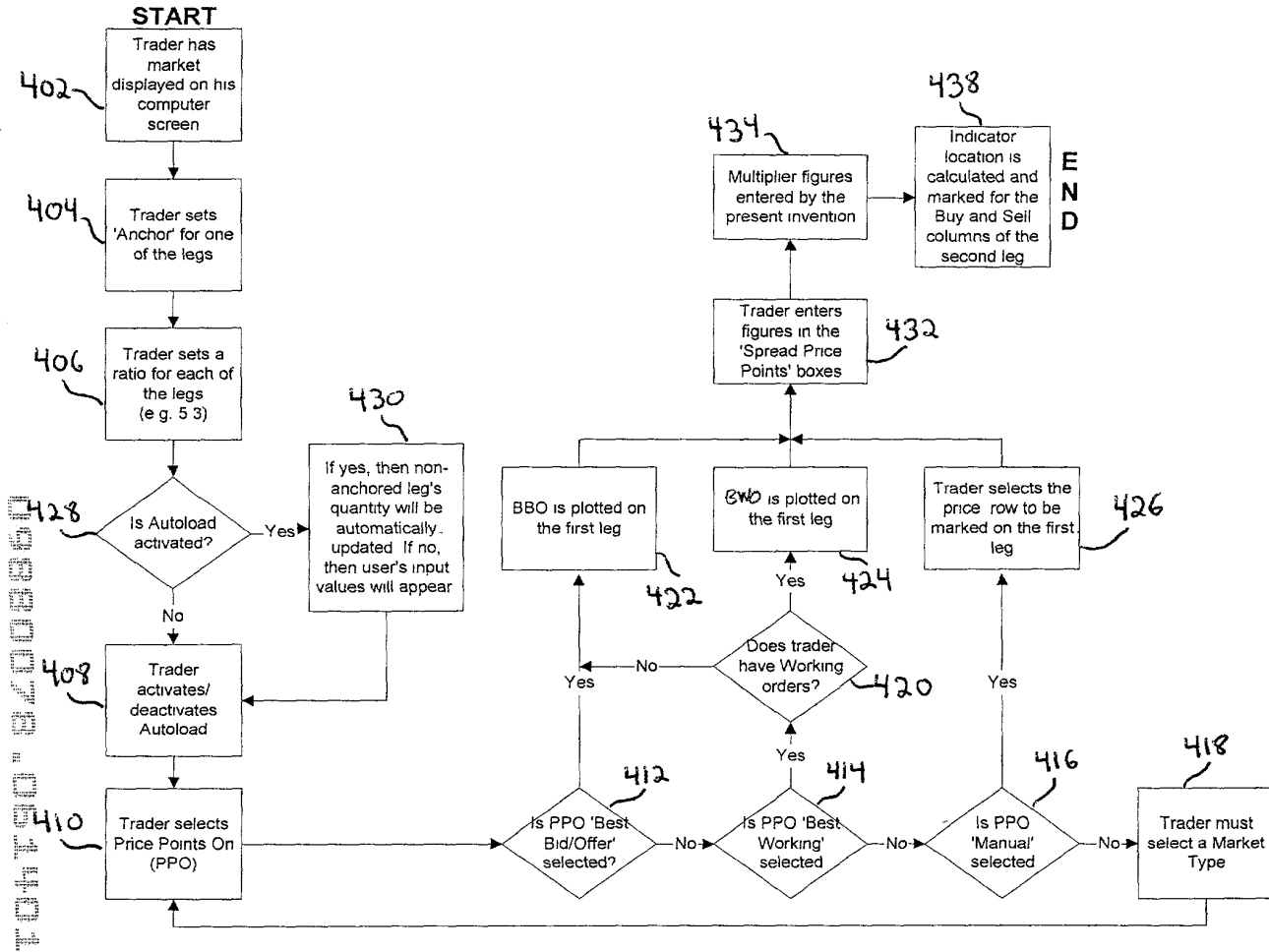


FIGURE 4

Title: ELECTRONIC SPREAD
TRADING TOOL
Inventor(s): Mike BURNS
DOCKET NO.: 024051-0150

330

301

Spread Price Points: Buy: -15 Sell: 21

Price Points On: ☒ Best Bid/Offer ☐ Best Working ☐ Manual

☒ AutoLoad ☐ Divisor

Current: 0 Change: 0

301

203

☒ TTSIM FGBM Settlement: 9224

Ratio: 5 Multiplier: 1 Chng: -3 Close:

☐ TTSIM FGBL Settlement: 9867

Ratio: -3 Multiplier: 1 Chng: -5 Close:

101

75

13

12:24:33

<Default>

39

0

50

1 5

10 25

50 100

CLR

50

[] IOC

Del All

Del Bids

Del Offers

Trade Out

+

-

9234 15

9233 15

9232 15

9231 15

9230 15

9229 15

9228 15

9227 15

9226 15

9225 15

9224 15

9223 15

9222 15

9221 15

9220 15

9219 15

9218 15

9217 15

9216 15

9215 15

9214 15

9213 15

9212 15

9211 15

9210 15

9209 15

9208 15

9207 15

9206 15

9205 15

9204 15

9203 15

9202 15

12:24:33

<Default>

39

0

30

1 5

10 25

50 100

CLR

50

[] IOC

Del All

Del Bids

Del Offers

Trade Out

+

-

9875 15

9874 15

9873 15

9872 15

9871 15

9870 15

9869 15

9868 15

9867 15

9866 15

9865 15

9864 15

9863 15

9862 15

9861 15

9860 15

9859 15

9858 15

9857 15

9856 15

9855 15

9854 15

9853 15

9852 15

9851 15

9850 15

9849 15

9848 15

9847 15

9846 15

9845 15

9844 15

9843 15

202

102

0500078-061401

FIGURE 5

Title: ELECTRONIC SPREAD
TRADING TOOL
Inventor(s): Mike BURNS
DOCKET NO.: 024051-0150

Spread Price Points: Buy: Sell: Price Points On: ☒ Best Bid Offer ☐ Best Working ☐ Manual

Buy: Sell: ☒ Auto/oad ☐ Divisor

Current: Change:

☒ TTSIM FGBM Settlement: Ratio: Multiplier: Chng: Close:

☐ TTSIM FGBL Settlement: Ratio: Multiplier: Chng: Close:

10% of volume (Group C)

20% of volume (Group B)

70% of volume (Group A)

630

620

610

50

10

1

39

9225

9224

9223

9222

9221

9220

9219

9218

9217

9216

9215

9214

9213

9212

9211

9210

9209

9208

9207

9206

9205

9204

9203

9202

[] IOC

Del All

Del Bids

Del Offers

Trade Out

+

-

12:24:33

<Default>

39

0

0

1

5

10

25

50

100

CLR

50

[] IOC

Del All

Del Bids

Del Offers

Trade Out

+

-

9875

9874

9873

9872

9871

9870

9869

9868

9867

9866

9865

9864

9863

9862

9861

9860

9859

9858

9857

9856

9855

9854

9853

9852

9851

9850

9849

9848

9847

9846

9845

9844

9843

FIGURE 6

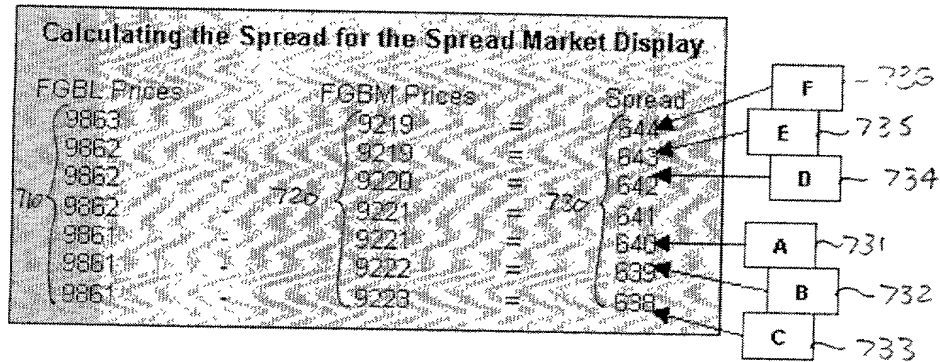


FIGURE 7

820	810 FGBL/FGBM	840	830	850
	645 644 643 642 641 640 639 638 637 636 635	75 10	5,3	300

FIGURE 8

00000000 00000000

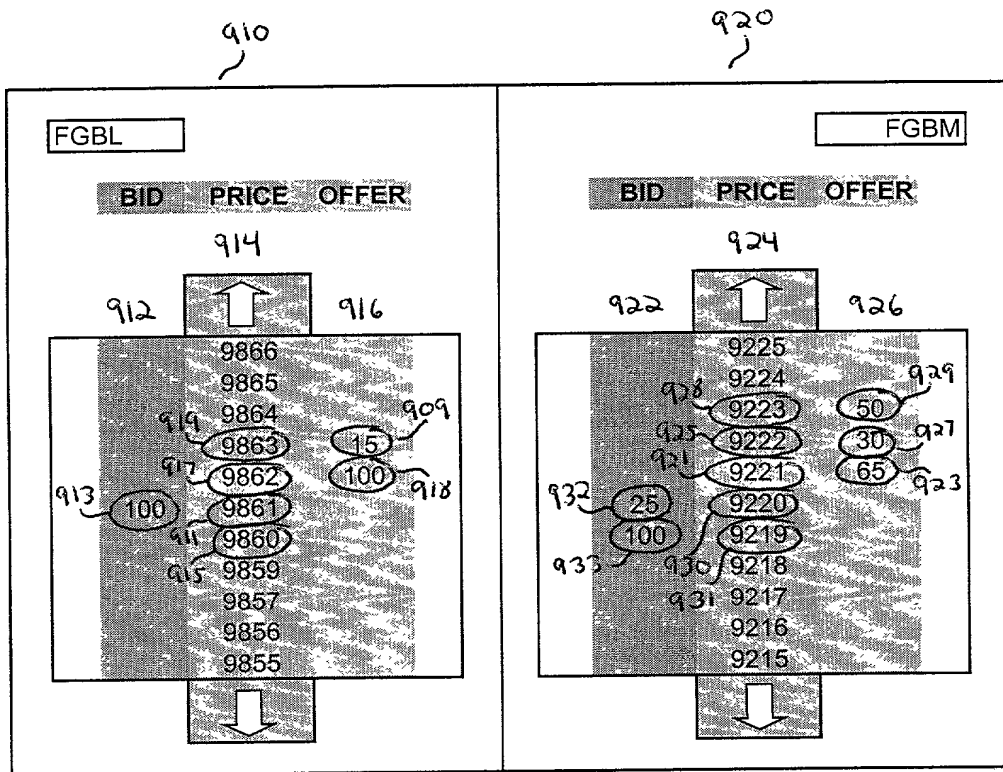


FIGURE 9

09880078.061401

1010 FGBM - Contract A		1020 FGBL - Contract B	
1011 Price	1012 Quantity	1021 Price	1022 Quantity
9861	65	9520	25
9860	30	9519	10
9859	50	9518	55
9858	10	9517	35
9857	3	9516	8
9856	7	9515	10

1013

1015

1014

1016

1025

1024

1023

1026

FIGURE 10

09880073-064401
FIG. 10

Title: ELECTRONIC SPREAD
TRADING TOOL

Inventor(s): Mike BURNS
DOCKET NO.: 024051-0150

1100

1110 1120

Spread Price	Qty Traded
344	7
343	8
342	35
341	17
340	15

FIGURE 11

09880078-061401